

# *Quantifying observation error correlations in remotely sensed data*

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Stewart, L., Cameron, J., Dance, S. L., English, S., Eyre, J. and Nichols, N. K. (2009) Quantifying observation error correlations in remotely sensed data. In: Centre for Australian Weather and Climate Research (CAWCR) Workshop on Ensemble Prediction and Data Assimilation, February 2009, Australian Bureau of Meteorology, Melbourne,. Available at <https://centaur.reading.ac.uk/1704/>

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# Quantifying observation error correlations in remotely sensed data

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Funding: NERC and Met Office UK

CAWCR Ensemble and DA Workshop

16 February 2009

# Talk structure

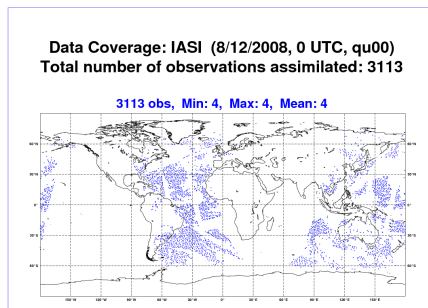
- ★ Introduction and theory
  - Motivation
  - Variational data assimilation
  - Observation error covariance matrices
- ★ Quantifying observation error correlations
  - Desroziers' method of statistical approximation
  - Application to IASI data
  - Results
- ★ Modelling observation error correlation structure
  - Approximate structures for  $R$

# What are observation error correlations?

Every observation  $y$  of a atmospheric variable  $x$  has an associated error  $\epsilon$ :  $y = Hx + \epsilon$

→ observation error correlations are present when components of the error vector  $\epsilon$  are related

→ measurement errors are attributed to 3 sources: instrument noise, forward model error and representativity error



# Error sources

- **Instrument noise**
  - temperature converted  $\delta T$  value
  - regular calibrations ensure noise is uncorrelated between channels
- **Forward model error**
  - errors in discretisation of radiative transfer equation
  - errors in mis-representation of gaseous contributors
  - errors from undetected cloud
- **Representativity error**
  - contrasting model and observation resolutions
  - observations resolve spatial scales or features that the model cannot
  - contributes to cross channel observation error correlations

# Why are correlations important?

## Problems

- ve magnitude and behaviour relatively unknown
- ve reduce weighting of observations in analysis
- ve for an observation vector of size  $10^6$ , difficult to store and invert observation error matrix if correlations are included

## Benefits

- +ve increase accuracy of gradients of the observed field represented in the analysis
- +ve works with the prior error covariance to specify how observation features should be smoothed
- +ve more information available from observations

# Observation error correlation and Shannon Information Content

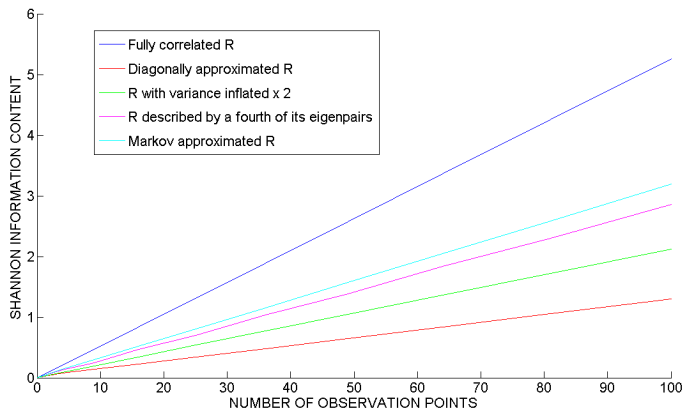


Figure: The  $SIC$  under different approximations of  $R$



# Variational data assimilation

## Assimilation objective

Model forecast + Observation data  $\rightarrow$  State of atmosphere

**Assimilation method** Minimise a cost function which measures distance of a solution state  $x$  from the observations  $y^o \in \mathbb{R}^m$  and the background field  $x^b \in \mathbb{R}^n$

## Cost Function

$$J(x) = \frac{1}{2}(x - x^b)^T \mathbf{B}^{-1}(x - x^b) + \frac{1}{2}(y^o - H(x))^T \mathbf{R}^{-1}(y^o - H(x))$$

where  $\mathbf{B}$  and  $\mathbf{R}$  are the background and observation error covariance matrices respectively

# An error covariance matrix structure

The observation error covariance matrix takes the form:

$$\mathbf{R} = \mathbf{D}^{1/2} \mathbf{C} \mathbf{D}^{1/2}$$

where  $\mathbf{C}$  is the error correlation matrix

$$\mathbf{C} = \begin{pmatrix} 1 & \rho_{12} & \dots & \rho_{1m} \\ \rho_{12} & 1 & \dots & \rho_{2m} \\ \vdots & \ddots & \ddots & \vdots \\ \rho_{1m} & \rho_{2m} & \dots & 1 \end{pmatrix}$$

and  $\mathbf{D}$  is the error variance matrix

$$\mathbf{D} = \begin{pmatrix} \sigma^2_1 & 0 & \dots & 0 \\ 0 & \sigma^2_2 & \dots & 0 \\ \vdots & \ddots & \ddots & \vdots \\ 0 & 0 & \dots & \sigma^2_m \end{pmatrix}$$

# A desirable error covariance matrix

## Main issue in observation error correlation modelling

- ★ need to calculate matrix-vector product  $\mathbf{R}^{-1}(y^o - Hx)$  every time we calculate cost function  $J$
- ★ relatively easy if  $\mathbf{R} = \mathbf{D} \equiv m$  scalar multiplications
- ★ **BUT**  $y \in \mathbb{R}^{10^6}$  and so  $\mathbf{R} \in \mathbb{R}^{10^6 \times 10^6}$  which, if dense, is impossible to store and invert

## The perfect partner: what do we want from $\mathbf{R} \neq \mathbf{D}$ ?

- ♥ structure resulting in an  $\mathbf{R}^{-1}$  suitable for storage / can be used cheaply in a matrix-vector product
- ♥ representative of the true error correlation structure
- ♥ greater access to information from the observations and improved analysis accuracy

# Quantifying cross-channel correlations: a study

## Objective

Generate the true observation error correlation structure for a sample set of remotely sensed data typical of NWP

## Data type

- IASI (infrared atmospheric sounding interferometer) observations
- measurements of the infrared radiation emitted by the earth's surface and atmosphere at different wavelengths

## Method

We use a post analysis diagnostic derived from variational data assimilation theory [Desroziers, 2005]

# Desroziers' method of statistical approximation

Recall the background state,  $x_b$ , and observation vector,  $y$ , are approximations to the true state of the atmosphere,  $x_t$ ,

$$\begin{aligned}y &= Hx_t + \epsilon^o \\x_t &= x_b + \epsilon^b\end{aligned}$$

where  $\epsilon^o$  and  $\epsilon^b$  are the observation and background errors respectively.

The best linear unbiased estimate of the true state,  $x_a$ , is given by

$$\begin{aligned}x_a &= x_b + \mathbf{K}(y - Hx_b) = x_b + \mathbf{K}d_b^o \\ \mathbf{K} &= \mathbf{B}\mathbf{H}^T(\mathbf{H}\mathbf{B}\mathbf{H}^T + \mathbf{R})^{-1}\end{aligned}$$

# Desroziers' method of statistical approximation

## Innovation vector

$$\begin{aligned}d_b^o &= y - Hx_b = Hx_t + \epsilon^o - Hx_b \\ &\approx \epsilon^o + \mathbf{H}\epsilon^b\end{aligned}$$

## Analysis innovation vector

$$\begin{aligned}d_a^o &= y - Hx_a = y - H(x_b + Kd_b^o) \\ &\approx (\mathbf{I} - \mathbf{H}\mathbf{K})d_b^o \\ &\approx \mathbf{R}(\mathbf{H}\mathbf{B}\mathbf{H}^T + \mathbf{R})^{-1}d_b^o\end{aligned}$$

# Desroziers' method of statistical approximation

Taking the expectation of the cross product of  $d_a^o$  and  $d_b^o$ , and assuming

$$\mathbb{E}[\epsilon^o(\epsilon^b)^T] = \mathbb{E}[\epsilon^b(\epsilon^o)^T] = 0,$$

we find a statistical approximation for the observation error covariances

$$\begin{aligned}\mathbb{E}[d_a^o(d_b^o)^T] &\approx \mathbb{E}[\mathbf{R}(\mathbf{H}\mathbf{B}\mathbf{H}^T + \mathbf{R})^{-1}d_b^o(d_b^o)^T] \\ &\approx \mathbf{R}(\mathbf{H}\mathbf{B}\mathbf{H}^T + \mathbf{R})^{-1}\mathbb{E}[(\epsilon^o + H\epsilon^b)(\epsilon^o + H\epsilon^b)^T] \\ &\approx \mathbf{R}(\mathbf{H}\mathbf{B}\mathbf{H}^T + \mathbf{R})^{-1}(\mathbf{R} + \mathbf{H}\mathbf{B}\mathbf{H}^T) \\ &\approx \mathbf{R}\end{aligned}$$

# Application to IASI data

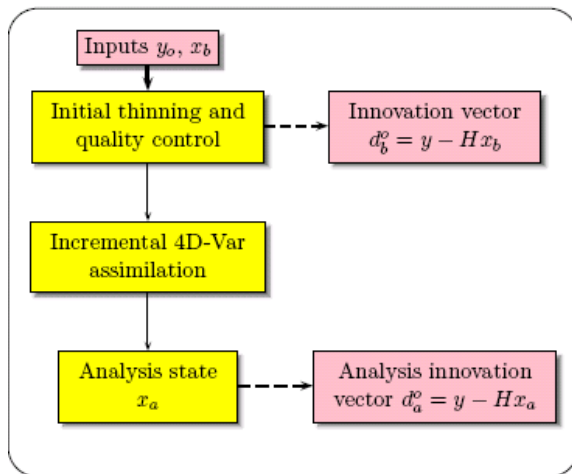


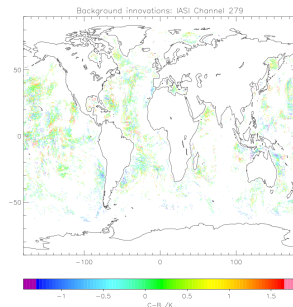
Figure: Assimilation process



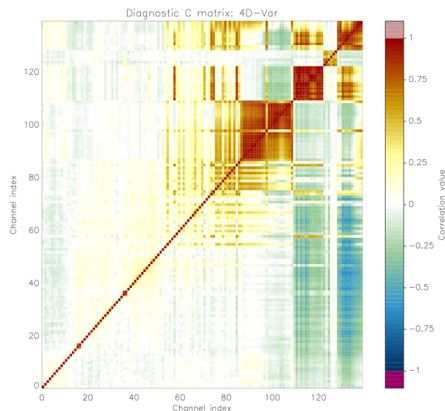
# Application to IASI data

## Methodology

- aim to identify correlations between 139 IASI channels used in 4D-Var assimilation
- only use clear sky, sea surface observations from night and day
- $\mathbf{R}$  matrix is calculated using  $\mathbb{E} \left[ d_a^o (d_b^o)^T \right]$

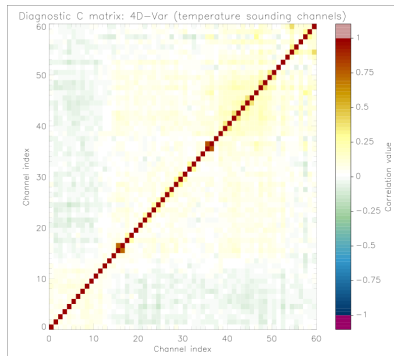


# Observation error correlation matrix

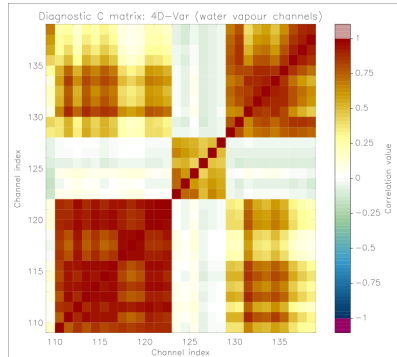


**Figure:** Error correlation matrix for 139 channels used in Var

# Observation error correlation matrix



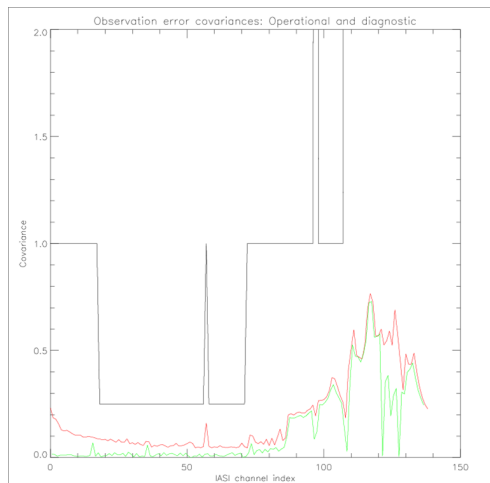
(a)



(b)

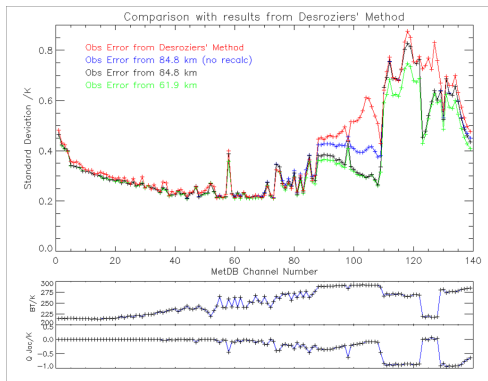
**Figure:** Error correlation matrix for (a) temperature sounding channels; (b) water vapour channels

# Operational and diagnosed error variances



**Figure:** Operational error variances (black line), diagnosed error variances (red line), and first off-diagonal error covariance (green line)

# Diagnosed error variances: comparison with Hollingsworth-Lonnberg (H-L) method



**Figure:** Diagnosed error variances (red line), H-L diagnosed error variances for 84.8km (blue and black line) and 61.9km (green line) separation. Plot provided by James Cameron, UK Met Office.

# Quantifying cross-channel correlations: a summary

- ★ Strong off-diagonal correlations are present between channels with similar spectral properties
- ★ Channels highly sensitive to water vapour have large observation error variances and covariances
- ★ The observation error variance is being overestimated in current assimilation algorithms
- ★ Diagnosed error variances are comparable with those using the H-L diagnostic
- ★ Non-symmetric matrices! → future work

# Modelling error correlation structure

## What next?

Investigate how to approximate the true error correlation structure within operational assimilation methods...

## Current approaches

- a diagonal matrix approximation
- diagonal variance inflation

## Alternative approaches

- a Markov error covariance approximation
- a truncated eigendecomposition approximation [Fisher, 2005]
- a Toeplitz to circulant matrix approximation [Healy, 2005]

# A Markov error covariance approximation

Consider a Markov covariance matrix of the form

$$R_{ij} = \sigma^2 \rho^{|i-j|}, \quad \rho = \exp\left(-\frac{\delta z}{h}\right)$$

where  $\sigma^2$  is the error variance,  $\delta z$  is the level spacing, and  $h$  is the length scale

This is equivalent to a correlation matrix of the form

$$C = \begin{pmatrix} 1 & \rho & \rho^2 & \dots & \rho^n \\ \rho & 1 & \rho & \dots & \rho^{n-1} \\ \rho^2 & \rho & 1 & \dots & \rho^{n-2} \\ \vdots & \vdots & \vdots & & \vdots \\ \rho^n & \dots & \rho^2 & \rho & 1 \end{pmatrix}$$



# A Markov error covariance approximation

The benefit of this choice is that  $C$  has a tri-diagonal inverse

$$C^{-1} = \frac{1}{1 - \rho^2} \begin{pmatrix} 1 & -\rho & 0 & \dots & 0 \\ -\rho & 1 + \rho^2 & -\rho & \dots & 0 \\ 0 & -\rho & 1 + \rho^2 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & -\rho & 1 + \rho^2 & -\rho \\ 0 & \dots & 0 & -\rho & 1 \end{pmatrix}$$

and therefore as does  $R$ :  $R^{-1} = \frac{1}{\sigma^2} I \times C^{-1}$

**No need to store and invert  $R$ !**

# An eigendecomposition approximation

Describe  $C$  by a truncated eigendecomposition using its leading eigenpairs

$$\tilde{R} = D^{1/2} \tilde{C} D^{1/2} = D^{1/2} \left( \alpha I + \sum_{k=1}^K (\lambda_k - \alpha) v_k v_k^T \right) D^{1/2}$$

where  $(\lambda_k, v_k)$  is an eigenvalue, eigenvector pair of  $C$ ,  $K$  is the number of eigenpairs used, and  $\alpha$  is chosen such that  $\text{trace}(\tilde{R}) = \text{trace}(D)$  [Fisher, 2005]

This matrix also has an easily attainable inverse

$$\tilde{R}^{-1} = D^{-1/2} \left( \alpha^{-1} I + \sum_{k=1}^K (\lambda_k^{-1} - \alpha^{-1}) v_k v_k^T \right) D^{-1/2}$$

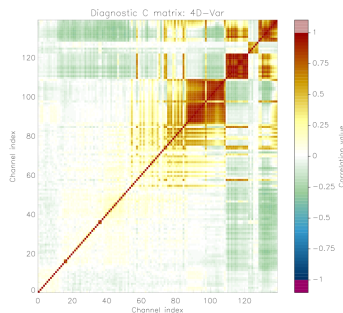
**No need to store and invert  $R$ !**

# Summary

- ★ Observation error correlations are often created because of contrasting model and observation resolutions
- ★ Including observation error correlation structure can increase analysis accuracy and information content
- ★ In IASI data, observation error correlations are strongest between channels with similar spectral properties
- ★ In IASI data, the largest observation error covariances are between channels highly sensitive to water vapour
- ★ In order to include observation error correlation structure in data assimilation algorithms, the **R** matrix must be suitably structured

# Future work

- ★ Working with a symmetric matrix, eg. fitting a correlation function to the data, taking the symmetric part
- ★ Investigation using the diagnostic update in a identical twin 1D shallow water model experiment



# References

- G. Desroziers and L. Berre and B. Chapnik and P. Poli. *Diagnosis of observation, background and analysis-error statistics in observation space*. Q.J.R.Meteorol.Soc., 131, 2005.
- M. Fisher. *Accounting for Correlated Observation Error in the ECMWF Analysis*. ECMWF Technical Memoranda, MF/05106, 2005.
- S.B. Healy and A.A. White. *Use of discrete Fourier transforms in the 1D-Var retrieval problem*. Q.J.R.Meteorol.Soc., 131, 2005.